

ABSTRACT

A trade filtering process for preventing the processing of suspect trades includes a trade monitoring process for monitoring a trade price associated with each trade of a specific stock during a trading session. A trade comparison process, responsive to the trade monitoring process, compares the trade price of each trade of a specific stock to a known acceptable price for that specific stock to determine which trades are suspect trades. A suspect trade filtering process, responsive to the trade comparison process, prevents the processing of the suspect trades.